

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **12 June 2009** of a nominal amount of Rs4,000.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	24	11	13
Total nominal value (Rs mn)	2,280.0	1,223.3	514.4
Highest yield (% p.a.)	4.90	5.00	6.50
Lowest yield (% p.a.)	4.50	4.70	5.10
Bids Accepted	12	8	7
Total nominal value (Rs mn)	1,535.0	1,173.3	179.4
Highest yield (% p.a.)	4.70	4.75	5.15
Weighted yield (% p.a.)	4.63	4.70	5.14
Weighted price (%)	98.859	97.710	95.124

Bank Rate with effect from 12 June 2009: 4.69%

